



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 04/10/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 17-Nov-17			Any day expiry	0	0	0.00	0.00
\$ / R 28-Nov-17			Any day expiry	0	0	0.00	0.00
\$ / R 18-Dec-17		C	Foreign Exchange Future	100	66,060	66,060,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	1	5	500,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	5	2,715	2,715,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	17	2,942	2,942,000.00	0.00
QUANTO £ / \$ 18-Dec-17			Foreign Exchange Future	2	5,270	52,700,000.00	0.00
\$ / R 19-Mar-18		C	Foreign Exchange Future	6	15,020	15,020,000.00	0.00
<b>Total Futures</b>				<b>124</b>	<b>57,012</b>	<b>104,937,000.00</b>	<b>0.00</b>
<b>Total Options</b>				<b>7</b>	<b>35,000</b>	<b>35,000,000.00</b>	<b>0.00</b>
<b>Grand Total for Currency Future Turnover Summary</b>				<b>131</b>	<b>92,012</b>	<b>139,937,000.00</b>	<b>0.00</b>